



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	2025 On 06-August-15			Bond Future	120.11	120.0705	120.1130	120.0705	38.00
18/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	887	1	887	1	0.00
18/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	897	1	897	1	0.00
18/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	877	1	877	1	0.00
18/06/2015	2025 On 05-November-15			Bond Future	122.03	121.9890	122.0321	121.9890	0.00
18/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	958	1	958	1	0.00
18/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	968	1	968	1	0.00
18/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	978	1	978	1	0.00
18/06/2015	2030 On 06-August-15			Bond Future	8.78	93.1950	8.7785	93.1950	9,953.00
18/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	8462	9	8462	9	0.00
18/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	8375	9	8375	9	0.00
18/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	8550	9	8550	9	0.00
18/06/2015	2030 On 05-November-15			Bond Future	8.84	94.6846	8.8429	94.6846	0.00
18/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	2667	3	2667	3	0.00
18/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	2588	3	2588	3	0.00
18/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	2746	4	2746	4	0.00
18/06/2015	2032 On 06-August-15			Bond Future	8.88	96.8498	8.8765	96.8498	1,678.00
18/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	3190	4	3190	4	0.00
18/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	3277	4	3277	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	3103	4	3103	4	0.00
18/06/2015	2032 On 05-November-15			Bond Future	8.94	94.2426	8.9421	94.2426	0.00
18/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	8157	9	8157	9	0.00
18/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	8249	9	8249	9	0.00
18/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	8065	9	8065	9	0.00
18/06/2015	2032 On 04-February-16			Bond Future	9.00	95.8460	9.0009	95.8460	0.00
18/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	2548	3	2548	3	0.00
18/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	2465	3	2465	3	0.00
18/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	2381	3	2381	3	0.00
18/06/2015	2037 On 06-August-15			Bond Future	8.98	95.1252	8.9756	95.1252	40,148.00
18/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	2091	3	2091	3	0.00
18/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	2186	3	2186	3	0.00
18/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	1997	3	1997	3	0.00
18/06/2015	2037 On 05-November-15			Bond Future	9.04	96.6458	9.0362	96.6458	0.00
18/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	10094	11	10094	11	0.00
18/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	10199	11	10199	11	0.00
18/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	9989	11	9989	11	0.00
18/06/2015	2037 On 04-February-16			Bond Future	9.09	94.0322	9.0918	94.0322	0.00
18/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	3118	4	3118	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	3211	4	3211	4	0.00
18/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	3024	4	3024	4	0.00
18/06/2015	2038 On 06-August-15			Bond Future	124.15	124.5536	124.1535	124.5536	3,582.00
18/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	3846	3	3846	3	0.00
18/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	3856	3	3856	3	0.00
18/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	3836	3	3836	3	0.00
18/06/2015	2038 On 05-November-15			Bond Future	126.14	126.5437	126.1374	126.5437	0.00
18/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	7863	7	7863	7	0.00
18/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	7873	7	7873	7	0.00
18/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	7853	7	7853	7	0.00
18/06/2015	2044 On 06-August-15			Bond Future	9.03	96.6836	9.0286	96.6836	12,841.00
18/06/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	2941	4	2941	4	0.00
18/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	2732	3	2732	3	0.00
18/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	2836	4	2836	4	0.00
18/06/2015	2044 On 05-November-15			Bond Future	9.09	98.2292	9.0863	98.2292	0.00
18/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	8844	10	8844	10	0.00
18/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	8730	10	8730	10	0.00
18/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	8958	10	8958	10	0.00
18/06/2015	2044 On 04-February-16			Bond Future	9.14	95.5174	9.1394	95.5174	0.00
18/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	1270	2	1270	2	0.00
18/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	1469	2	1469	2	0.00
18/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	1370	2	1370	2	0.00
18/06/2015	2046 On 06-August-15			Bond Future	122.84	122.7922	122.8363	122.7922	5,722.00
18/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	6154	6	6154	6	0.00
18/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	6164	6	6164	6	0.00
18/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	6174	6	6174	6	0.00
18/06/2015	2046 On 05-November-15			Bond Future	123.39	123.3477	123.3925	123.3477	0.00
18/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	9607	10	9607	10	0.00
18/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	9597	10	9597	10	0.00
18/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	9617	10	9617	10	0.00
18/06/2015	2050 On 06-August-15			Bond Future	132.70	132.3304	132.6998	132.3304	3,821.00
18/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4290	5	4290	5	0.00
18/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4310	5	4310	5	0.00
18/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4300	5	4300	5	0.00
18/06/2015	2050 On 05-November-15			Bond Future	134.82	134.4444	134.8196	134.4444	0.00
18/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10190	11	10190	11	0.00
18/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10180	11	10180	11	0.00
18/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10170	11	10170	11	0.00
18/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	AL37 On 06-August-15			Index Future	455.24	453.5690	455.2380	453.5690	124.00
18/06/2015	AL37 On 05-November-15			Index Future	462.59	460.8920	462.5870	460.8920	0.00
18/06/2015	AL7T On 06-August-15			Index Future	535.26	531.8360	535.2600	531.8360	3.00
18/06/2015	AL7T On 05-November-15			Index Future	543.90	540.4220	543.9010	540.4220	0.00
18/06/2015	ALBI On 06-August-15			Index Future	489.45	486.5160	489.4500	486.5160	509.00
18/06/2015	ALBI On 05-November-15			Index Future	497.35	494.3700	497.3520	494.3700	103.00
18/06/2015	ALBI On 04-February-16			Index Future	505.80	502.7730	505.8000	502.7730	0.00
18/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2015	EL28 On 06-August-15			Bond Future	124.28	124.7830	124.2836	124.7830	0.00
18/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	716	0	716	0	0.00
18/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	706	0	706	0	0.00
18/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	726	0	726	0	0.00
18/06/2015	EL28 On 05-November-15			Bond Future	124.72	125.2286	124.7212	125.2286	0.00
18/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2279	2	2279	2	0.00
18/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2289	2	2289	2	0.00
18/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2269	2	2269	2	0.00
18/06/2015	ES33 On 06-August-15			Bond Future	9.89	82.5059	9.8909	82.5059	6,396.00
18/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
18/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
18/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
18/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	2167	3	2167	3	0.00
18/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	2020	3	2020	3	0.00
18/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	2094	3	2094	3	0.00
18/06/2015	ES33 On 05-November-15			Bond Future	9.98	80.0374	9.9842	80.0374	0.00
18/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7307	8	7307	8	0.00
18/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7228	8	7228	8	0.00
18/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7387	8	7387	8	0.00
18/06/2015	ES33 On 04-February-16			Bond Future	10.07	81.3991	10.0739	81.3991	0.00
18/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	439	1	439	1	0.00
18/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	508	1	508	1	0.00
18/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	577	1	577	1	0.00
18/06/2015	GOVI On 06-August-15			GOVI	486.03	483.1850	486.0300	483.1850	462.00
18/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
18/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
18/06/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
18/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	139700	17	139700	17	0.00
18/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	139800	17	139800	17	0.00
18/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	139600	17	139600	17	0.00
18/06/2015	GOVI On 05-November-15			GOVI	493.88	490.9860	493.8760	490.9860	27.00
18/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
18/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
18/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
18/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	361240	39	361240	39	0.00
18/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	361140	39	361140	39	0.00
18/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	361340	39	361340	39	0.00
18/06/2015	GOVI On 04-February-16			GOVI	502.27	499.3320	502.2650	499.3320	0.00
18/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
18/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
18/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
18/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	97250	13	97250	13	0.00
18/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	97450	13	97450	13	0.00
18/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	97350	13	97350	13	0.00
18/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/06/2015	IGOV On 06-August-15			Index Future	227.25	227.2280	227.2460	227.2280	1,080.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	IGOV On 05-November-15			Index Future	230.92	230.8960	230.9150	230.8960	17.00
18/06/2015	IGOV On 04-February-16			Index Future	234.84	234.8210	234.8370	234.8210	0.00
18/06/2015	ILBI On 06-August-15			Index Future	617.17	617.1330	617.1710	617.1330	159.00
18/06/2015	ILBI On 05-November-15			Index Future	627.28	627.2450	627.2810	627.2450	0.00
18/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
18/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/06/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	0.00
18/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6400	6.3600	93.6400	0.00
18/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.5900	6.4100	93.5900	0.00
18/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.57	93.4300	6.5700	93.4300	0.00
18/06/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.68	6.6800	6.6750	6.6800	0.00
18/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	0.00
18/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	2,000.00
18/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
18/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	0.00
18/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
18/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
18/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.76	92.2400	7.7600	92.2400	0.00
18/06/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.81	7.8100	7.8100	7.8100	0.00
18/06/2015	R023 On 06-August-15			Bond Future	8.25	100.0894	8.2538	100.0894	20,973.00
18/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1050	1	1050	1	0.00
18/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4393	4	4393	4	0.00
18/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1077	1	1077	1	0.00
18/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1105	1	1105	1	0.00
18/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	1125	1	1125	1	0.00
18/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	1071	1	1071	1	0.00
18/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	1098	1	1098	1	0.00
18/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	76	0	76	0	911.00
18/06/2015	R023 On 05-November-15			Bond Future	8.33	97.7654	8.3322	97.7654	0.00
18/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1060	1	1060	1	0.00
18/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1098	1	1098	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1079	1	1079	1	0.00
18/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2855	3	2855	3	0.00
18/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2820	3	2820	3	0.00
18/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2890	3	2890	3	0.00
18/06/2015	R023 On 04-February-16			Bond Future	8.40	99.4283	8.4037	99.4283	0.00
18/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1421	1	1421	1	0.00
18/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1382	1	1382	1	0.00
18/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1401	1	1401	1	0.00
18/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3533	4	3533	4	0.00
18/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3500	4	3500	4	0.00
18/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3466	4	3466	4	0.00
18/06/2015	R186 On 06-August-15			Bond Future	8.41	115.8163	8.4075	115.8163	39,808.00
18/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2030	2	2030	2	0.00
18/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	113	0	113	0	75.00
18/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	180	0	180	0	1,000.00
18/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1417	1	1417	1	20.00
18/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	470	0	470	0	0.00
18/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	275	0	275	0	20.00
18/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	487	0	487	0	0.00
18/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	505	0	505	0	0.00
18/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	2934	2	2934	2	0.00
18/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4232	4	4232	4	0.00
18/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	1854	1	1854	1	0.00
18/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2265	2	2265	2	0.00
18/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	1812	1	1812	1	0.00
18/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	580	0	580	0	75.00
18/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	6368	7	6368	7	0.00
18/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	1297	2	1297	2	5,229.00
18/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	5583	6	5583	6	0.00
18/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1474	2	1474	2	4,229.00
18/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	3862	5	3862	5	0.00
18/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	3476	4	3476	4	0.00
18/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	4834	6	4834	6	0.00
18/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	3731	4	3731	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	1877	2	1877	2	0.00
18/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	792	1	792	1	20.00
18/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1437	2	1437	2	75.00
18/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	3796	4	3796	4	0.00
18/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	400	1	400	1	5,350.00
18/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	1138	1	1138	1	7,229.00
18/06/2015	R186 On 05-November-15			Bond Future	8.47	117.6667	8.4743	117.6667	500.00
18/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	1956	2	1956	2	0.00
18/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2692	2	2692	2	0.00
18/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	1894	2	1894	2	0.00
18/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2020	2	2020	2	0.00
18/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	1988	2	1988	2	0.00
18/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4471	4	4471	4	0.00
18/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5247	5	5247	5	0.00
18/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2324	2	2324	2	169.00
18/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	751	1	751	1	169.00
18/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2882	3	2882	3	6,248.00
18/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	6760	7	6760	7	0.00
18/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3900	4	3900	4	1,090.00
18/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3804	4	3804	4	0.00
18/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	3299	4	3299	4	9,370.00
18/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3708	4	3708	4	0.00
18/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1592	2	1592	2	169.00
18/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3756	4	3756	4	8,690.00
18/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1247	1	1247	1	2,600.00
18/06/2015	R186 On 04-February-16			Bond Future	8.53	114.3692	8.5325	114.3692	5,512.00
18/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	771	1	771	1	0.00
18/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	757	1	757	1	0.00
18/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	744	1	744	1	0.00
18/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	9028	10	9028	10	0.00
18/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	8958	10	8958	10	0.00
18/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	9099	10	9099	10	0.00
18/06/2015	R186 On 05-May-16			Bond Future	8.58	116.4082	8.5815	116.4082	0.00
18/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3258	3	3258	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3292	3	3292	3	0.00
18/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3226	3	3226	3	0.00
18/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1280	1	1280	1	0.00
18/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	5129	6	5129	6	0.00
18/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	5042	6	5042	6	0.00
18/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	9288	10	9288	10	0.00
18/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	5085	6	5085	6	0.00
18/06/2015	R197 On 06-August-15			Bond Future	287.99	287.8863	287.9870	287.8863	997.00
18/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	13	0	13	0	0.00
18/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	23	0	23	0	0.00
18/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	3	0	3	0	0.00
18/06/2015	R197 On 05-November-15			Bond Future	292.59	292.4857	292.5879	292.4857	0.00
18/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	2402	3	2402	3	0.00
18/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	2422	3	2422	3	0.00
18/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	2412	3	2412	3	0.00
18/06/2015	R202 On 06-August-15			Bond Future	235.85	235.7713	235.8543	235.7713	53,356.00
18/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	4136	4	4136	4	0.00
18/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	4146	4	4146	4	0.00
18/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	4156	4	4156	4	0.00
18/06/2015	R202 On 05-November-15			Bond Future	239.62	239.5380	239.6225	239.5380	0.00
18/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	6368	6	6368	6	0.00
18/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	6388	6	6388	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	6378	6	6378	6	0.00
18/06/2015	R203 On 06-August-15			Bond Future	7.38	104.7820	7.3791	104.7820	17,933.00
18/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	36	0	36	0	0.00
18/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	974	1	974	1	0.00
18/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	40	0	40	0	0.00
18/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	38	0	38	0	0.00
18/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1260	1	1260	1	0.00
18/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1278	1	1278	1	0.00
18/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	90	0	90	0	5,000.00
18/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1242	1	1242	1	0.00
18/06/2015	R203 On 05-November-15			Bond Future	7.50	102.2907	7.4999	102.2907	0.00
18/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	10	0	10	0	0.00
18/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	11	0	11	0	0.00
18/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	11	0	11	0	0.00
18/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2620	3	2620	3	0.00
18/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2603	3	2603	3	0.00
18/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2637	3	2637	3	0.00
18/06/2015	R203 On 04-February-16			Bond Future	7.61	104.0307	7.6086	104.0307	0.00
18/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	294	0	294	0	0.00
18/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	305	0	305	0	0.00
18/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	299	0	299	0	0.00
18/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	844	1	844	1	0.00
18/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	825	1	825	1	0.00
18/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	835	1	835	1	0.00
18/06/2015	R204 On 06-August-15			Bond Future	7.73	101.6155	7.7342	101.6155	22,429.00
18/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2008	2	2008	2	0.00
18/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	558	0	558	0	0.00
18/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	588	0	588	0	0.00
18/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	573	0	573	0	0.00
18/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	55	0	55	0	699.00
18/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	527	1	527	1	0.00
18/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	541	1	541	1	0.00
18/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	513	1	513	1	0.00
18/06/2015	R204 On 05-November-15			Bond Future	7.84	103.2390	7.8410	103.2390	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	17	0	17	0	0.00
18/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	18	0	18	0	0.00
18/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	17	0	17	0	0.00
18/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4440	5	4440	5	0.00
18/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4469	5	4469	5	0.00
18/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4497	5	4497	5	0.00
18/06/2015	R204 On 04-February-16			Bond Future	7.93	100.9576	7.9337	100.9576	0.00
18/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	528	0	528	0	0.00
18/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	519	0	519	0	0.00
18/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	511	0	511	0	0.00
18/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1621	2	1621	2	0.00
18/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1604	2	1604	2	0.00
18/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1638	2	1638	2	0.00
18/06/2015	R207 On 06-August-15			Bond Future	7.94	97.6392	7.9431	97.6392	38,758.00
18/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	390	0	390	0	0.00
18/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	415	0	415	0	0.00
18/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	402	0	402	0	0.00
18/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	140	0	140	0	70.00
18/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	1127	1	1127	1	0.00
18/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1905	2	1905	2	0.00
18/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	1079	1	1079	1	0.00
18/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	1103	1	1103	1	0.00
18/06/2015	R207 On 05-November-15			Bond Future	8.04	99.1995	8.0357	99.1995	0.00
18/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	700	1	700	1	0.00
18/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	726	1	726	1	0.00
18/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	713	1	713	1	0.00
18/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	437	0	437	0	19.00
18/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	375	0	375	0	53.00
18/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1723	2	1723	2	0.00
18/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1701	2	1701	2	0.00
18/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2298	3	2298	3	0.00
18/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1679	2	1679	2	0.00
18/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2483	3	2483	3	0.00
18/06/2015	R207 On 04-February-16			Bond Future	8.12	97.2446	8.1186	97.2446	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	354	0	354	0	43.00
18/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	528	0	528	0	0.00
18/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	546	0	546	0	0.00
18/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	537	0	537	0	19.00
18/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2574	3	2574	3	0.00
18/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2550	3	2550	3	0.00
18/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2598	3	2598	3	0.00
18/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	3162	3	3162	3	0.00
18/06/2015	R207 On 05-May-16			Bond Future	8.19	98.9784	8.1914	98.9784	0.00
18/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1135	1	1135	1	0.00
18/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1109	1	1109	1	0.00
18/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	789	1	789	1	43.00
18/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1122	1	1122	1	0.00
18/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2177	2	2177	2	0.00
18/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	2158	2	2158	2	0.00
18/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2750	3	2750	3	0.00
18/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2195	2	2195	2	0.00
18/06/2015	R208 On 06-August-15			Bond Future	8.06	96.1519	8.0648	96.1519	38,528.00
18/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	711	1	711	1	0.00
18/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	691	1	691	1	0.00
18/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	730	1	730	1	0.00
18/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3363	3	3363	3	0.00
18/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	990	1	990	1	0.00
18/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	966	1	966	1	0.00
18/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	1014	1	1014	1	0.00
18/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	61	0	61	0	198.00
18/06/2015	R208 On 05-November-15			Bond Future	8.15	94.2889	8.1486	94.2889	0.00
18/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2197	2	2197	2	0.00
18/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	716	1	716	1	0.00
18/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	730	1	730	1	0.00
18/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	702	1	702	1	0.00
18/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	840	1	840	1	2,200.00
18/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2382	3	2382	3	0.00
18/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2353	3	2353	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2410	3	2410	3	0.00
18/06/2015	R208 On 04-February-16			Bond Future	8.22	95.8929	8.2215	95.8929	0.00
18/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	927	1	927	1	0.00
18/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	914	1	914	1	0.00
18/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	941	1	941	1	0.00
18/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2850	3	2850	3	0.00
18/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2823	3	2823	3	0.00
18/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2796	3	2796	3	0.00
18/06/2015	R209 On 06-August-15			Bond Future	8.92	76.6598	8.9217	76.6598	28,177.00
18/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	6933	6	6933	6	0.00
18/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	1947	2	1947	2	0.00
18/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	1989	2	1989	2	0.00
18/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	1906	2	1906	2	0.00
18/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1361	2	1361	2	0.00
18/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	85	0	85	0	2,914.00
18/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1328	2	1328	2	0.00
18/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1394	2	1394	2	0.00
18/06/2015	R209 On 05-November-15			Bond Future	8.98	74.7372	8.9797	74.7372	22.00
18/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	3910	4	3910	4	0.00
18/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	486	0	486	0	0.00
18/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	509	0	509	0	0.00
18/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	497	0	497	0	0.00
18/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8371	9	8371	9	0.00
18/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	1937	2	1937	2	900.00
18/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8447	9	8447	9	0.00
18/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8296	9	8296	9	0.00
18/06/2015	R209 On 04-February-16			Bond Future	9.03	76.0087	9.0314	76.0087	0.00
18/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2695	2	2695	2	0.00
18/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2726	2	2726	2	0.00
18/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2757	2	2757	2	0.00
18/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4845	5	4845	5	0.00
18/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4800	5	4800	5	0.00
18/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4892	5	4892	5	0.00
18/06/2015	R210 On 06-August-15			Bond Future	178.21	178.1471	178.2096	178.1471	1,227.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	800	1	800	1	0.00
18/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	790	1	790	1	0.00
18/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	780	1	780	1	0.00
18/06/2015	R210 On 05-November-15			Bond Future	178.93	178.8617	178.9250	178.8617	0.00
18/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	3075	3	3075	3	0.00
18/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	3085	3	3085	3	0.00
18/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	3065	3	3065	3	0.00
18/06/2015	R211 On 06-August-15			Bond Future	133.95	133.9346	133.9461	133.9346	1,120.00
18/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1054	1	1054	1	0.00
18/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1064	1	1064	1	0.00
18/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1044	1	1044	1	0.00
18/06/2015	R211 On 05-November-15			Bond Future	136.09	136.0747	136.0863	136.0747	0.00
18/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	1096	1	1096	1	0.00
18/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	1086	1	1086	1	0.00
18/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	1076	1	1076	1	0.00
18/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
18/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
18/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
18/06/2015	R212 On 06-August-15			Bond Future	138.38	138.5368	138.3755	138.5368	1,109.00
18/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	2615	2	2615	2	0.00
18/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	2625	2	2625	2	0.00
18/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	2635	2	2635	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	R212 On 05-November-15			Bond Future	140.59	140.7505	140.5865	140.7505	0.00
18/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	5413	5	5413	5	0.00
18/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	5423	5	5423	5	0.00
18/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	5403	5	5403	5	0.00
18/06/2015	R213 On 06-August-15			Bond Future	8.81	87.2044	8.8148	87.2044	17,330.00
18/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	660	0	660	0	0.00
18/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	681	1	681	1	0.00
18/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	702	1	702	1	0.00
18/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	3075	4	3075	4	0.00
18/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	3019	4	3019	4	0.00
18/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	3131	4	3131	4	0.00
18/06/2015	R213 On 05-November-15			Bond Future	8.88	85.0542	8.8796	85.0542	0.00
18/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	331	0	331	0	0.00
18/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	347	0	347	0	0.00
18/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	339	0	339	0	0.00
18/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	9331	10	9331	10	0.00
18/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	9178	10	9178	10	0.00
18/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	9254	10	9254	10	0.00
18/06/2015	R213 On 04-February-16			Bond Future	8.94	86.5009	8.9396	86.5009	0.00
18/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	2910	3	2910	3	0.00
18/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	2943	3	2943	3	0.00
18/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	2878	3	2878	3	0.00
18/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4301	5	4301	5	0.00
18/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	4259	5	4259	5	0.00
18/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4343	5	4343	5	0.00
18/06/2015	R214 On 06-August-15			Bond Future	8.96	77.8078	8.9551	77.8078	22,215.00
18/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	1019	1	1019	1	0.00
18/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1048	1	1048	1	0.00
18/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1077	1	1077	1	0.00
18/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2763	3	2763	3	0.00
18/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2709	3	2709	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2656	3	2656	3	0.00
18/06/2015	R214 On 05-November-15			Bond Future	9.01	75.7606	9.0122	75.7606	0.00
18/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	503	0	503	0	0.00
18/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	491	0	491	0	0.00
18/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	480	0	480	0	0.00
18/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9283	10	9283	10	0.00
18/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	9200	10	9200	10	0.00
18/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	9118	10	9118	10	0.00
18/06/2015	R214 On 04-February-16			Bond Future	9.07	77.0493	9.0651	77.0493	4,320.00
18/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	990	1	990	1	0.00
18/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	1007	1	1007	1	0.00
18/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	975	1	975	1	0.00
18/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	10018	11	10018	11	0.00
18/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	10095	11	10095	11	0.00
18/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	10173	11	10173	11	0.00
18/06/2015	R248 On 06-August-15			Bond Future	9.02	100.3510	9.0161	100.3510	37,133.00
18/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	2784	4	2784	4	0.00
18/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	2891	4	2891	4	0.00
18/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	2677	3	2677	3	0.00
18/06/2015	R248 On 05-November-15			Bond Future	9.07	97.5250	9.0749	97.5250	0.00
18/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	12134	13	12134	13	0.00
18/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	12010	13	12010	13	0.00
18/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	11887	13	11887	13	0.00
18/06/2015	R248 On 04-February-16			Bond Future	9.13	99.1840	9.1295	99.1840	0.00
18/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	1306	2	1306	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	1204	2	1204	2	0.00
18/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	1408	2	1408	2	0.00